# SNR LIMITS TO ACHIEVING THE CRAMER-RAO LOWER BOUNDS WITH PCID

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**Conference Proceeding** 

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# Outline



- · Purpose for the research
- Imaging model
- · PCID
- · Cramér-Rao lower bound theory
- Results
- Conclusions

This work is funded by the Air Force Office of Scientific Research and the Air Force Research Laboratory



#### Purpose for the Research



- To further understand the achievability of CRBs by MFBD algorithms (PCID is being used for these results)
  - At what SNRs do CRBs start becoming unachievable?
  - In which domain is the achievability of the CRBs' best analyzed?
  - How do the PCID sample variances degrade as the SNRs get worse?
    - Is this a function of how the SNRs are lowered (i.e., more Poisson noise, more read noise, poorer atmosphere, etc.)
  - Etc.

We conducted this research to better understand how Cramer-Rao lower bounds can be used to understand the performance of multi-frame blind deconvolution algorithms such as PCID. It was clear from previous results that we generated that the image-domain sample variances from PCID deviated from the CRBs significantly more than was expected given the signal-to-noise ratios of the data. It was our suspicion that the Fourier domain was a better place to carry out this investigation. It will be shown that this is true.



# **Imaging Model**



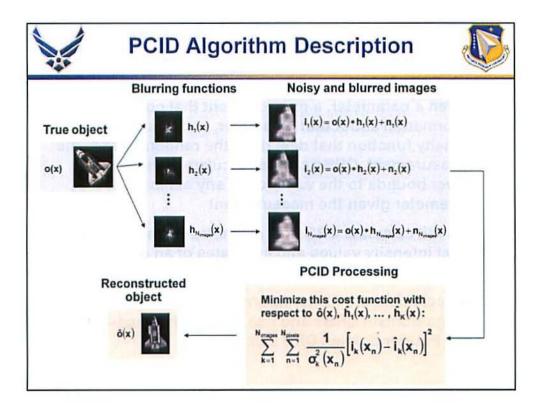
Raw measurements {i<sub>m</sub>(x)}, m=1,...,M, are modeled as

$$i_{m}(x) = h_{m}(x) * o(x) + n_{m}(x)$$

where o(x) is the true object,  $h_m(x)$  is the point spread function (PSF) blurring the measured data, and  $n_m(x)$  is zero-mean noise for the  $m^{th}$  image

- n<sub>m</sub>(x) models both read noise and Poisson noise
- h<sub>m</sub>(x) is invertible derived from atmospheric PSFs

This is the standard simple linear imaging model. The only difference that we impose is that the PSFs must be invertible. This is necessary to be able to calculate the CRBs. Although this means that we didn't use realistic PSFs, we believe that the conclusions we draw will be extensible to realistic PSFs.



This is a flowchart of the PCID algorithm showing the cost function, the equations describing the measurements, and a sample reconstruction. This chart was taken from a previously-cleared briefing (Case Number RD08-0211)



# What Are Cramér-Rao Lower Bounds?



- Given a parameter, a measurement that contains information about that parameter, and a probability density function that describes the randomness in the measurement, CRBs can be calculated which are lower bounds to the variance of any estimate of that parameter given the measurement
- We will calculate CRBs for estimates of an object's pixel intensity values and estimates of an object's Fourier energy spectrum values
- We calculate the Fisher information matrix for the image-domain CRBs and use it for both image-domain and Fourier domain CRB calculations

Standard textbook description of Cramer-Rao lower bounds.



## **Our Previous PCID/CRB Results**



#### Non-blind results

Scenario	PCID/CRB Ratios			
Scenario	Mean	Minimum	Maximum	
Non-blind and unbiased estimation	0.9904	0.9402	1.0326	
Non-blind and Tikhonov-regularized estimation	1.0235	0.9627	1.0768	

#### **Blind results**

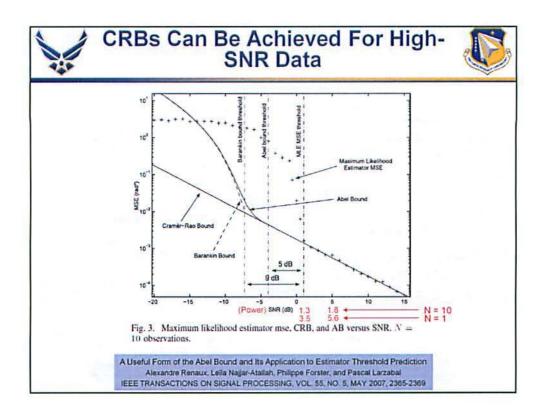
Naiss Values	PCID/CRB Ratios		
Noise Values	OCNR	Two-circ	
Single-pixel read noise variance = 0.1	1.013	1.024	
Single-pixel read noise variance = 1.0	1.205	1.172	
Single-pixel read noise variance = 2.0	1.321	1.306	
Photon noise for 10 <sup>9</sup> photons	1.014	0.994	
Photon noise for 10 <sup>8</sup> photons	1.173	1.181	

C. L. Matson, et al. Fast and optimal multi-frame blind deconvolution algorithm for high-resolution ground-based imaging of space objects." Applied Optics 48, A75-A92 (2009)

In our previous work, we carried out an extensive number of comparisons between PCID sample variances and the associated CRBs for non-blind deconvolution. As can be seen in the top table, there is close agreement between the two.

For blind results, the story is quite different. We were only able to get five comparisons between PCID and CRBs in time for the paper. We can see that, as the SNRs of the data decrease, the match gets worse. But the match seems to be much worse that would be expected from the absolute values of the data SNRs. The purpose of this presentation is to explore this issue further.

Tables from previously-cleared paper Case Number RD08-0211.



This figure is from the referenced paper. The important thing to observe in this figure is that the MLE MSEs match the CRBs very well for SNRs > 3.5 or so, and then become much larger than the CRBs. As will be shown, we can't get this kind of curve using image-domain CRBs, but we can in the Fourier domain.



### CRB & PCID Calculation Parameters



- Atmospheric PSFs, D/r<sub>0</sub> = 8, made invertible, two versions
- Read & Poisson noises
- · Support constrained restorations
  - PSF supports: circles truth, 4x the area of truth
  - Object supports: true and (smallest) circular
- · No positivity constraints or regularization used



These are the parameters for the CRB and PCID calculations. The two PSFs used for the results were generated from simulated D/ro = 8 data, but then clipped by circular supports. The radius of PSF2's clipping is twice as large as PSF1's clipping, so PSF2 has four times the area of PSF1.

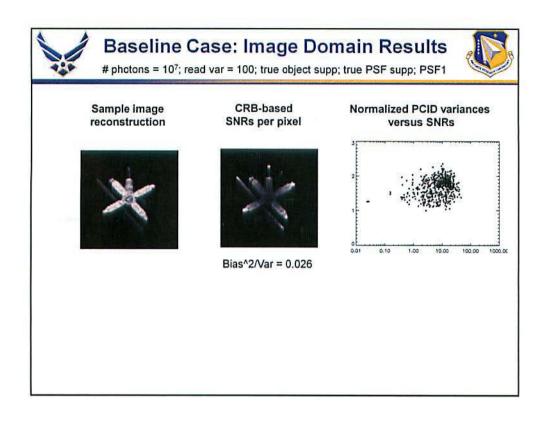


# Why Regularization And Positivity Were Not Included



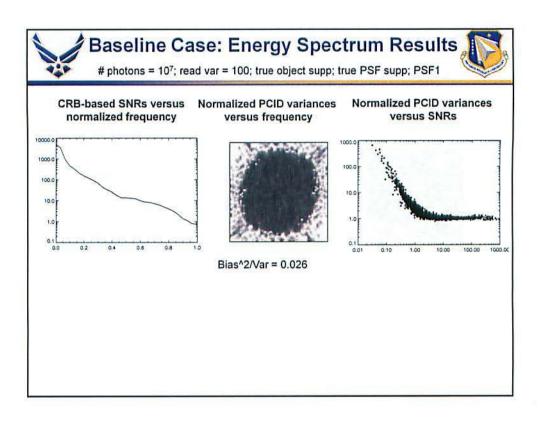
- Regularization and positivity produce biased reconstructions
  - Thus unbiased CRB values are not applicable
- · One can incorporate biases into the CRB calculations
  - But one must be able to analytically calculate the bias gradient matrix
  - Impossible for positivity
  - I believe that it is impossible for blind deconvolution
    - It is possible for single-frame non-blind deconvolution, though

In essence, I don't know how to calculate CRBs for positivity-constrained or regularized MFBD. I'm not sure that there is a way to do so. But since I don't know how, I don't include them in the results.



This is the baseline case against which all other results are compared. The CRBs and PCID sample variances describe how accurately PCID was able to reconstruct the true object intensity values per pixel. The parameter values used for the baseline case are shown above, and result in nice-looking reconstructions (left-most figure). The middle figure is the CRB-based image-domain SNRs. It was generated by dividing the true object by the square root of the image-domain CRBs. The right-most figure is a scatterplot. Each point corresponds to a pixel location in the image domain, and each point is the value of the ratio of the PCID sample variance at that pixel location to the CRB at that pixel location. This figure corresponds to the figure on slide 8, where in both figures the horizontal axis is SNR on a log scale. The vertical axis in the figure on slide 8 is mean square error. The vertical axis in this figure is normalized variance. Because we are seeking unbiased estimates, normalized variance is equal to normalized MSE. The term 'normalized' means that the sample PCID variances are divided by the CRBs, so for each pixel, the normalized CRBs are just one. Recall that we want to replicate the shape of the CRB curve and the sample variance curve in the figure on slide 8, where the CRBs and sample variances are equal to each other for high SNRs, and deviate at low SNRs, with the PCID sample variances higher than the CRBs. Notice that this isn't the case. Thus, the image domain is not the right place to carry out this analysis.

Recall that the CRBs being calculated are lower bounds to unbiased estimates of the image intensity values per pixel. We monitor the bias of the PCID reconstructions to see if they are truly unbiased. On all the slides, the image-domain ratio of bias^2 to variance (the appropriate measure) is given. Generally speaking, we consider a PCID reconstruction to be essentially unbiased if this ratio is much less than 0.1.



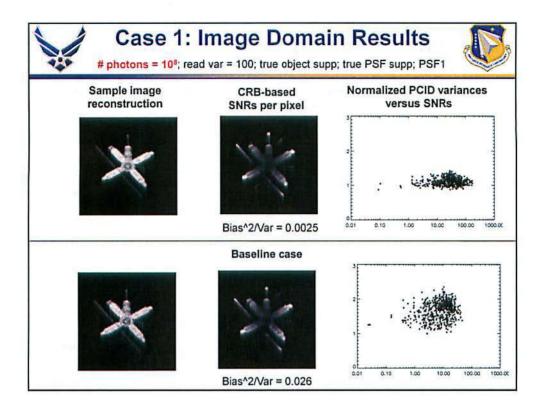
This is the baseline case against which all other results are compared, looked at in the Fourier domain. To generate these results, we calculate the energy spectrum of each PCID reconstruction and calculate sample variances for the energy spectrum estimate. It is important to realize that we don't estimate the energy spectrum directly from the data, as is the case for speckle imaging. We calculate the PCID reconstructions directly, and then transform to the energy spectrum domain.

Similarly, we calculate the Fisher information matrix (FIM) corresponding to estimating the object in the image domain, which is the same FIM used for the image-domain CRB calculations, invert it, and then pre- and post-multiply it by the appropriate matrices which generate the energy spectrum CRBs from the image-domain FIM. The image-domain CRBS are the diagonal elements of the inverse FIM matrix. The energy spectrum CRBs are the diagonal elements of the inverse FIM after pre- and post-multiplying the inverse FIM by the appropriate matrices.

The plot on the left are the energy spectrum SNRs as a function of normalized spatial frequency magnitude. Each point on the plot is the average of all the SNR values for a given spatial frequency magnitude. It can be seen that the SNRs stay above one almost everywhere, on average, for a given spatial frequency magnitude; however, there is a significant amount of fluctuation in the SNR values that make up the average SNR at each spatial frequency magnitude. The figure in the middle is the 2-D PCID energy spectrum sample variance map divided by the CRB energy spectrum map. To more easily see the ratio values that are on the order of one, the gray scales in the figure (and all the corresponding figures in the following slides) range between 0 and 4. Notice that the ratios are near one in an approximately circular region centered on zero spatial frequency. From the plot in the left-most figure, it can be seen that this is the region where the SNRs are the highest. At the highest-spatial frequencies, the ratios start increasing well beyond one, which is where the SNRs are the lowest.

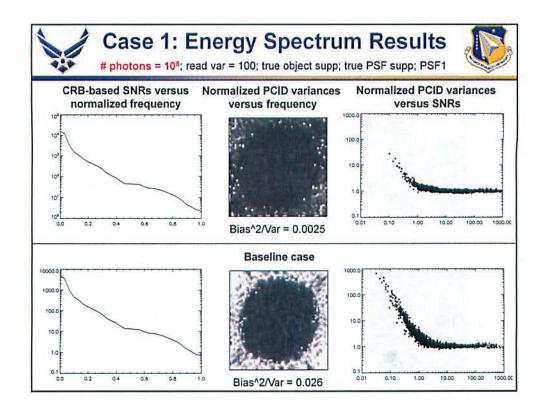
As on the previous slide, the ratio of the PCID energy spectrum sample variances to the energy spectrum CRBs for each spatial frequency are plotted in the right-most figure, where the horizontal axis is SNR on a log scale, and the vertical axis is normalized PCID sample variance on a log scale. Notice that this figure shows the shape we were hoping for; that is, the PCID/CRB ratios are close to one for high SNRs, and become large for small SNRs. The transition between the two regions occurs around an SNR of 1 to 2.

We repeat the image-domain bias^2/var ratio on this screen to keep it in view. We don't calculate the bias^2/var of the energy spectrum estimates, because it is known that energy spectrum estimates are inherently biased due to measurement noise that is zero mean. When this bias is known, it can be subtracted out prior to estimating the energy spectrum. For speckle imaging, this bias is known exactly. For blind deconvolution, it isn't, so we can't subtract it out. The variances remain the same, unaffected by the biases, so that isn't an issue.

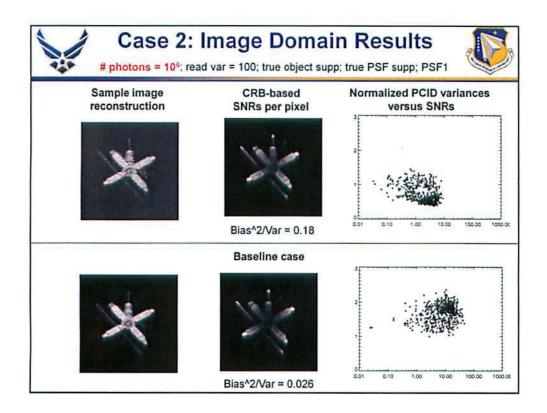


In all the remaining slides prior to the conclusion slide, the baseline case results are shown on the bottom half of the page, while the results under investigation are shown on the top half. We vary the reconstruction parameters one by one and see what their impact is.

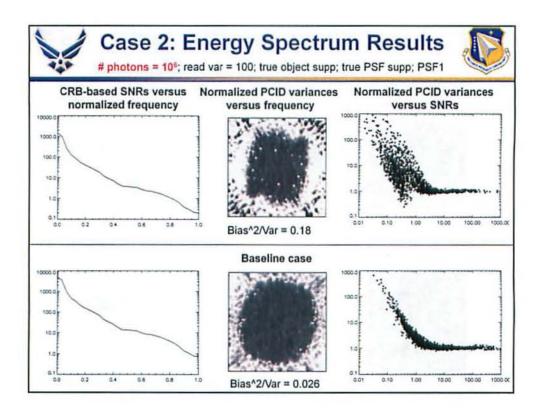
This slides shows the image-domain results for 10<sup>8</sup> photons, as compared to the 10<sup>7</sup> photons in the baseline case. Notice that the image reconstruction is clearer, and the PCID sample variance/CRB ratios are much closer to one. Furthermore, the average bias<sup>2</sup>/var ratio is a order of magnitude lower than for the 10<sup>7</sup>, as is expected because there is much less chance of being trapped in local minima in the PCID cost function minimization.



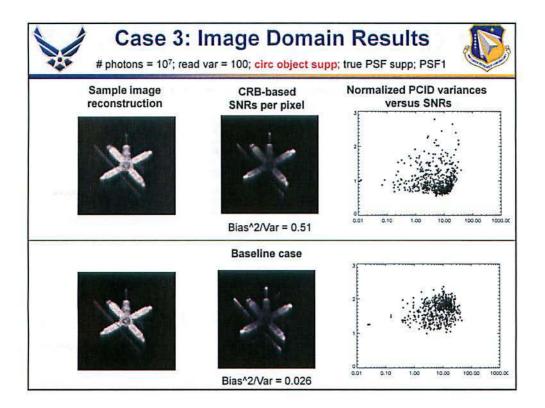
Here the energy spectrum results are shown for 10^8 photons. Notice that the energy spectrum PCID sample variance/CRB ratios are much closer to one. What is interesting is that the plot of the ratios as a function of SNR is essentially the same shape as the baseline case, just more heavily weighted to higher SNRs because of the larger number of photons.



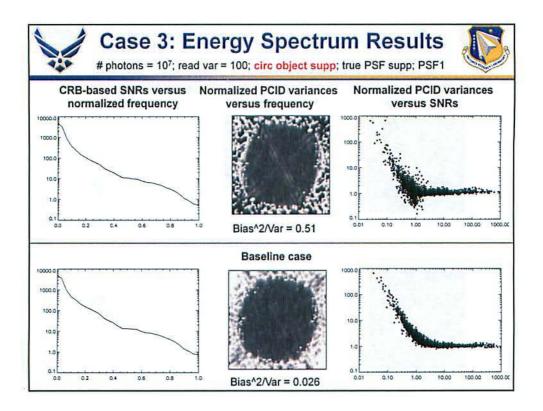
This is the 10<sup>6</sup> case. Notice that the image reconstruction is much noisier. Notice also that the PCID sample variance/CRB ratios are noticeably less than one. Since the CRBs are lower bounds to the variances of any unbiased estimates of the image-domain intensity values, the reconstructions must be biased. In fact, they are – notice that the bias<sup>2</sup>/var ratio is 0.18.



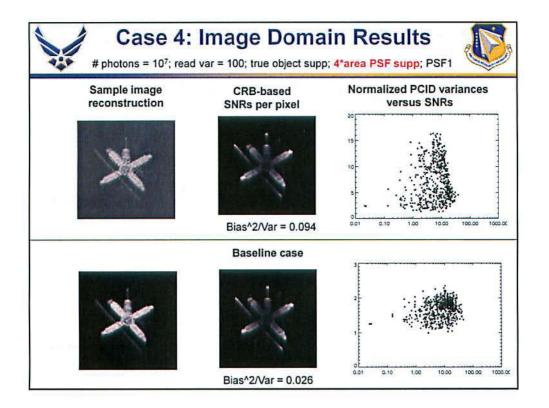
These are the energy spectrum results for 10<sup>6</sup> photons. Notice that the SNRs are significantly lower than the baseline case, and that there are a lot more spatial frequencies where the ratios are much greater than one. But notice that, again, the shape of the plot of the normalized PCID variances as a function of SNR is virtually identical to the corresponding plots for 10<sup>7</sup> and 10<sup>8</sup> photon levels for high SNRs. It is only in the low SNR region that the plots differ. This is an exciting result, because it indicates that including lower-SNR data points in the estimation process doesn't increase the variances of high-SNR locations.



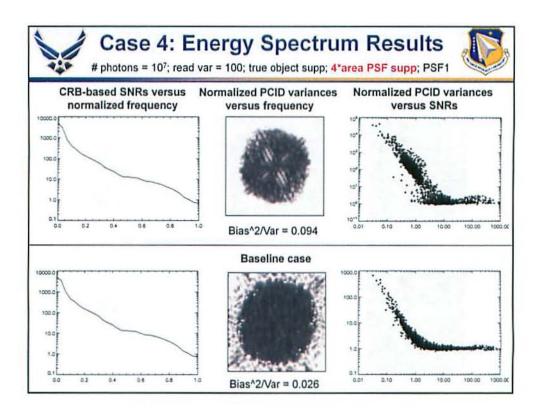
Here we go back to 10^7 photons, but use a circular object support instead of the true support. Notice that the majority of the normalized PCID variances are less than one – indicating that the PCID reconstructions must be biased. In fact they are – the bias^2/var ratio is 0.51!



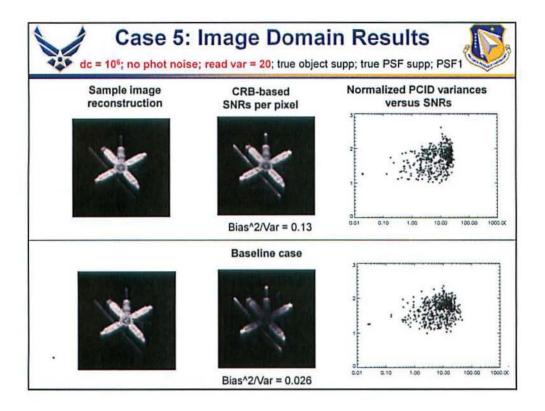
The corresponding energy spectrum results show that the PCID sample variances are still close to the unbiased CRBs for higher SNRs, so the biases must be coming from the lower SNR values.



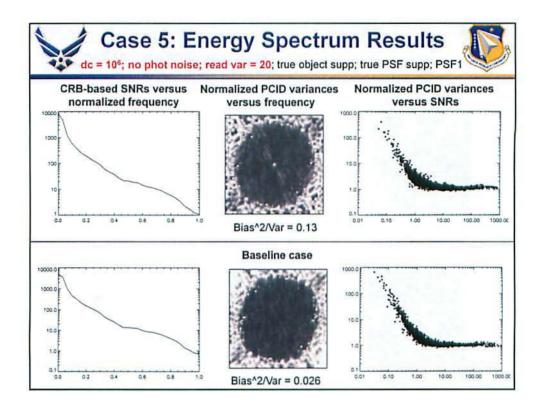
This is an interesting result. When a larger PSF support is used, the PCID reconstructions are fairly unbiased, but the normalized PCID variances are very large compared to the CRBs. The amount of noise in the sample reconstruction demonstrates the large variances.



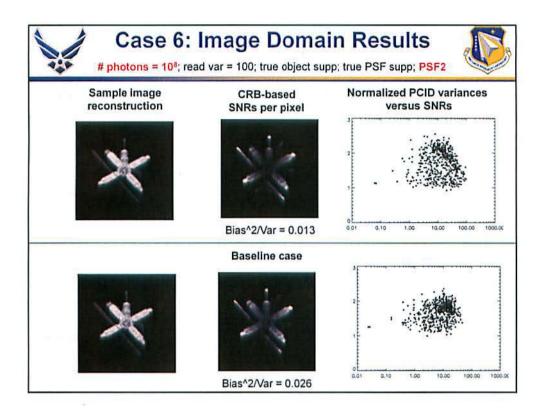
Notice that the normalized PCID variances are very large in the Fourier domain, too. Furthermore, deviation of the normalized PCID sample variances from one occurs for much higher SNRs than for any other case considered so far.



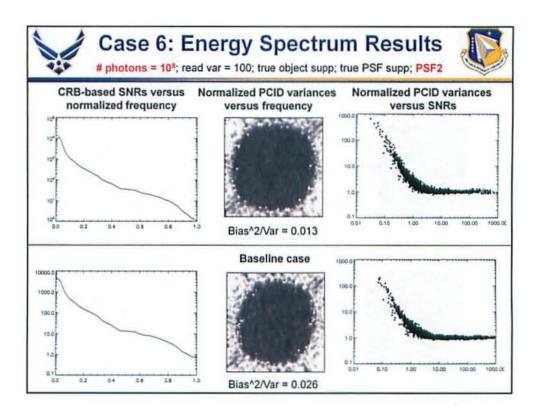
Here we have no photon noise at all; instead, we set the dc value to 10<sup>6</sup>, and have a read noise variance of 20 per pixel. The reconstruction looks fine, and the clustering of the normalized PCID sample variances is similar to the baseline case. Notice, though that the reconstruction is relatively biased (bias<sup>2</sup>/var = 0.13). This shows that biased reconstructions don't necessarily have correspondingly low variances. If the variances are lower than the unbiased CRBs, the reconstructions must be biased, but the converse is not necessarily true.



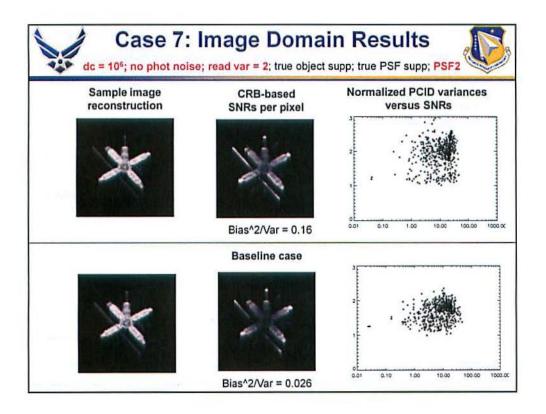
Here are the Fourier-domain results. Notice that the SNRs for the read noise case are a bit larger than for the baseline case, but that the right-most plots are approximately the same. Look next at the 2-D map of the normalized PCID variances. Notice that the variance is high right at dc, and has is higher in 'streaks' corresponding to high values of the object's energy spectrum. We have noticed this consistently with PCID reconstructions for the read-noise-only case, but don't have an explanation at this time why it occurs.



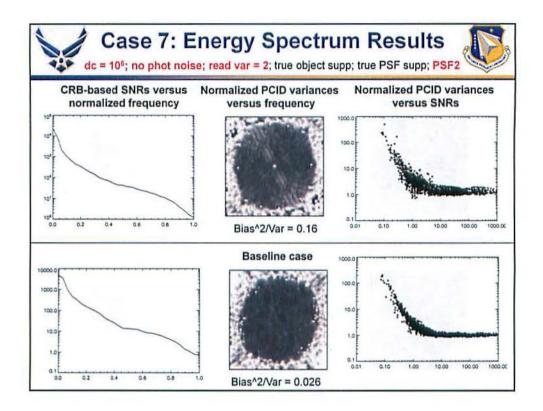
Here we replace PSF1 with PSF2. Recall that the area of PSF2 is four times as large as PSF1. This allows lower intensity portions of the underlying PSF to corrupt the images, and thus lowers the SNRs relative to PSF1. Thus, we also upped the photon level to 10<sup>8</sup>. Notice that the results look pretty similar to the baseline case, except that the bias is half of the baseline case.



The Fourier domain results are very similar to the baseline case as well.



Here we use PSF2 and remove photon noise, leaving only read noise. Again, PSF2 lowers the SNRs relative to PSF1, so the read noise variance for this case was 2 instead of 20 as for PSF1. Notice that the reconstruction again is fairly biased. In addition, the sample PCID variances are larger than the baseline case.



We see again the structure in the 2-D normalized PCD variance map. We also see an increased spread in the normalized PCID variances in the right-most plot, but that may be due to the accuracy for which the sample variances can be calculated.



### Conclusions



- The Fourier domain seems to be a much better place to evaluate PCID performance relative to the CRBs
- When true object and PSF supports are used in the PCID algorithm, the PCID sample variances match the CRBs very well for SNRs > ~2
- When larger supports are used, PCID doesn't necessarily converge to the global minimum, and reconstructions can be biased.
- Read noise reconstructions tend to be biased, and have more structured Fourier-domain normalized variances.
- Biased reconstructions can lead to lower variances, but not always.

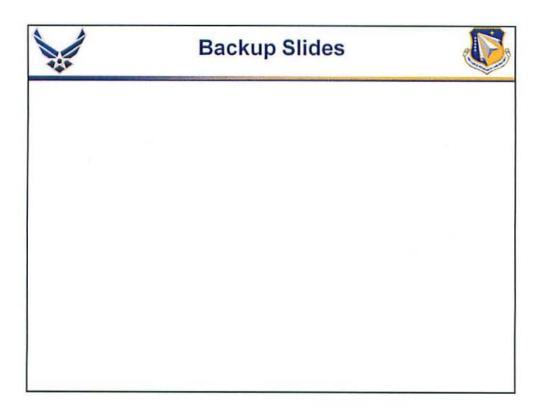


#### **Future Work**



- Try to extend qualitatively unbiased CRBs to regularized and/or positivity/constrained MFBD reconstructions
  - Calculate energy spectrum variances and biases in the high-SNR (low to mid frequency) region
  - Assume that the biases in this region are due to regularization, and scale multiplicatively the CRBs by these scale factors
  - Compare and see

Some thoughts on how to approximate biased CRBs for positivity and regularization by unbiased CRBs and estimates of the biases





#### Cramér-Rao Bounds



 The variances of any unbiased estimate of the pixel intensities ô(x) of o(x) are no less than the CRBs (the diagonal elements of the inverse of the Fisher information matrix F):

$$\operatorname{var}\{\hat{\mathbf{o}}(\mathbf{x})\} \ge \operatorname{diag}(\mathbf{F}^{-1})$$

where the element of F in the  $k^{th}$  row and the  $j^{th}$  column,  $F_{kl}$ , is given by

$$\mathbf{F}_{kj} = E \left\{ \frac{\partial}{\partial o(\mathbf{x}_k)} \ln[pdf(data;o)] \frac{\partial}{\partial o(\mathbf{x}_j)} \ln[pdf(data;o)] \right\}$$

Standard text-book CRB theory



### Cramér-Rao Bound Theory For Pixel-Based MFBD

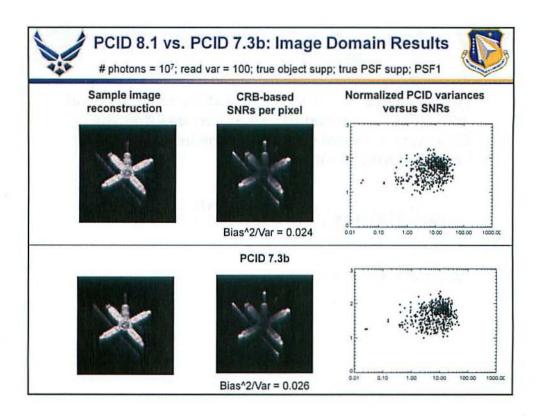


 The variances of any unbiased estimates of the pixel intensities of o(x) and {h<sub>m</sub>(x)} are no less than the CRBs (the diagonal elements of the inverse of the Fisher information matrix F):

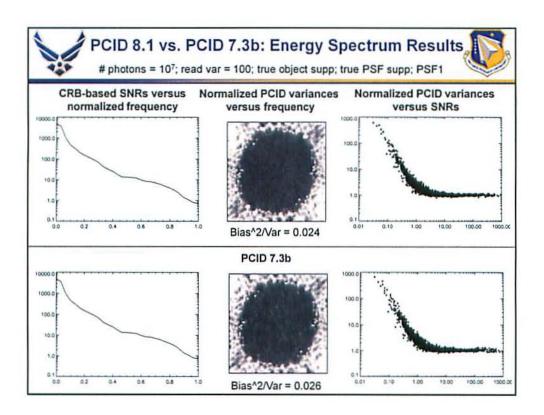
$$\operatorname{var}\left\{\left[\hat{o}(\mathbf{x}),\hat{h}_{1}(\mathbf{x}),\hat{h}_{2}(\mathbf{x}),...,\hat{h}_{M}(\mathbf{x})\right]^{T}\right\} \geq \operatorname{diag}\left(\mathbf{F}^{-1}\right)$$

when F is invertible

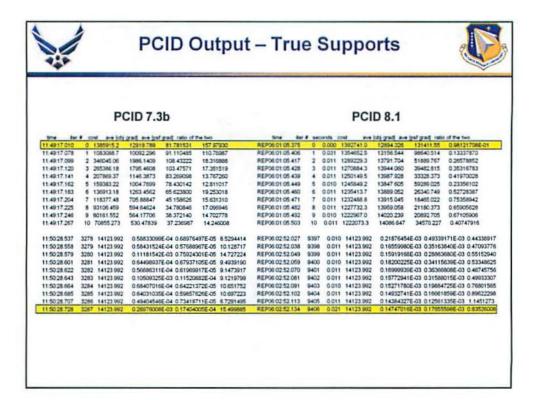
Standard text-book CRB theory



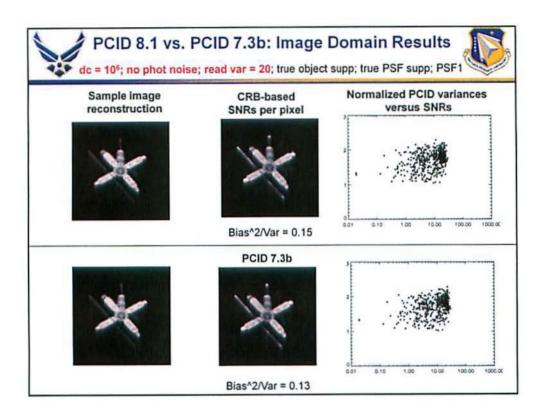
Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1) Notice that the results are very similar.



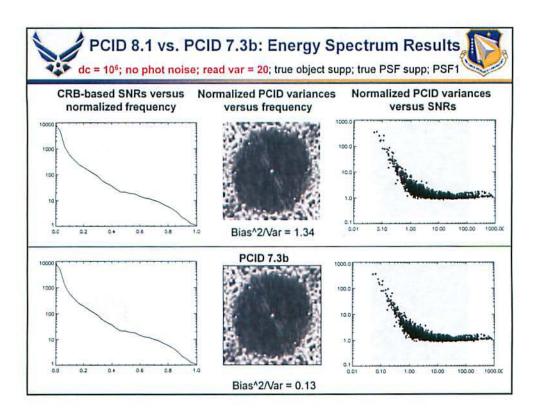
Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice that the results are very similar.



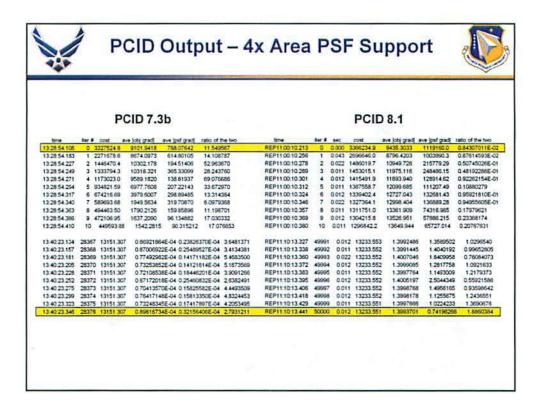
Some of the diagnostic output from one of the reconstructions used for the previous two slides.



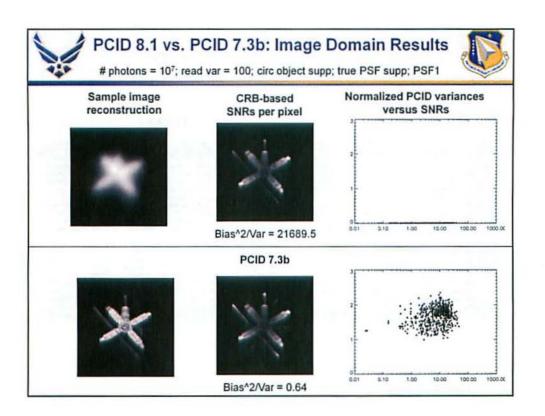
Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice that the results are very similar.



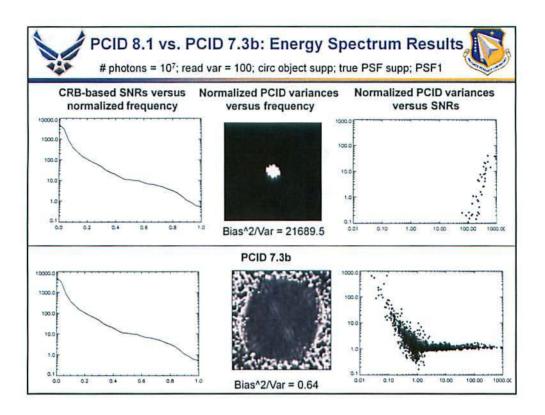
Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice that the results are very similar.



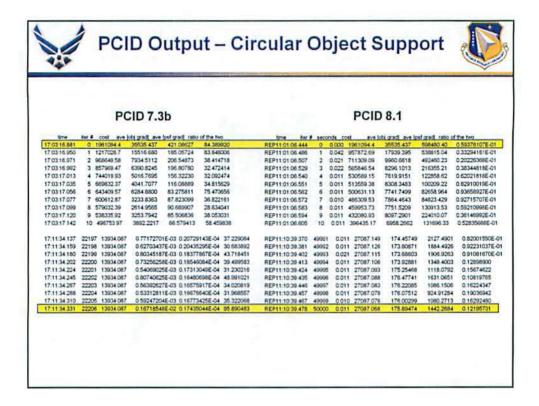
Some of the diagnostic output from one of the reconstructions used for the previous two slides.



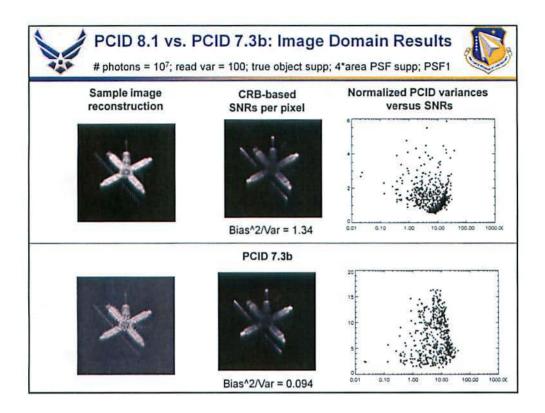
Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice that PCID 8.1 failed miserably to get close to the global minimum.



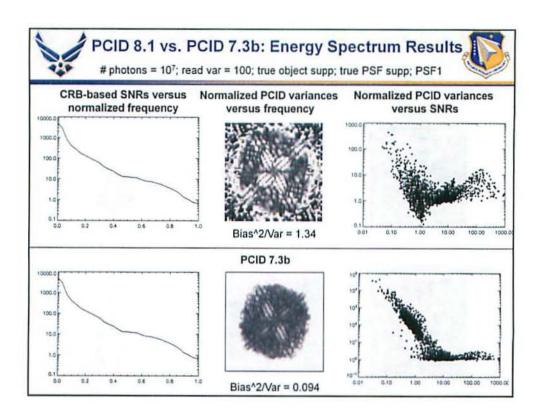
Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice that PCID 8.1 failed miserably to get close to the global minimum.



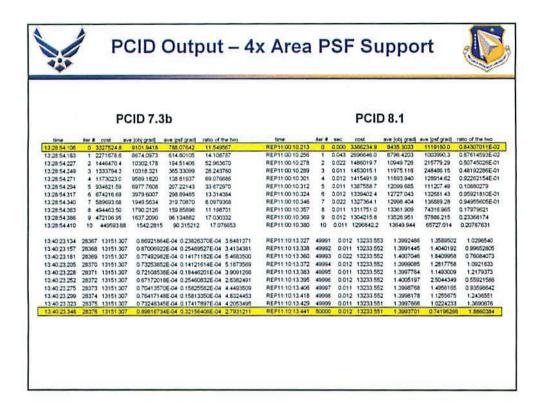
Some of the diagnostic output from one of the reconstructions used for the previous two slides.



Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice that the PCID 7.3b reconstruction is essentially unbiased, and this shows in the noisiness of the reconstruction. The PCID 8.1 reconstruction is very biased, but has much higher visual quality.



Comparison of reconstructions from an older version of PCID (7.3b) and a newer version (8.1). Notice the scale difference between the two right-most plots. The PCID 7.3b results are much noisier.



Some of the diagnostic output from one of the reconstructions used for the previous two slides.

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